

# FX Forward Activity

by Report Date

*July 1, 2011 to July 31, 2011*

COMMON D DEVELOPED  
NJ DIVISION OF INVESTMENT

FUND: NJBU

*View Date: August 10, 2011*



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

by Report Date

July 1, 2011 to July 31, 2011

COMMON D HEDGES

CLIENT MANAGED

FUND: NJDI

View Date: August 10, 2011



STATE STREET

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal	Broker Exchange Rate	Amount Purchased	Amount Sold Base Equivalent
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## JAPANESE YEN

Sold JPY / Bought USD	OPEN	01 Jul 2010 CANCEL	01 Jul 2011		DEUTSCHE BANK AG LONDON 80.784578	-55,703,701.55 USD	-4,500,000,000.00 JPY
Sold JPY / Bought USD	OPEN	28 Sep 2010 CANCEL	29 Sep 2011		MORGAN STANLEY CO INCORPORATED 83.426531	-53,939,675.70 USD	-4,500,000,000.00 JPY
Sold JPY / Bought USD	OPEN	28 Sep 2010 OPEN	29 Sep 2011		MORGAN STANLEY CO INCORPORATED 83.442000	53,929,675.70 USD	4,500,000,000.00 JPY
Sold JPY / Bought USD	OPEN	20 May 2011 CANCEL	24 Aug 2011		CITIGROUPGLOBAL MARKETS INC 0.817690	-55,033,081.00 USD	-45,000,000.00 JPY
Sold JPY / Bought USD	OPEN	20 May 2011	24 Aug 2011		CITIGROUPGLOBAL MARKETS INC 81.769000	55,033,081.00 USD	4,500,000,000.00 JPY
Sold JPY / Bought USD	OPEN	20 May 2011 CANCEL	24 Aug 2011		CITIGROUPGLOBAL MARKETS INC 81.769000	-55,033,081.00 USD	-4,500,000,000.00 JPY
Sold JPY / Bought USD	OPEN	20 May 2011	24 Aug 2011		CITIGROUPGLOBAL MARKETS INC 0.817690	55,033,081.00 USD	45,000,000.00 JPY
Sold JPY / Bought USD	OPEN	01 Jul 2011 06 Jul 2011	25 Jun 2011 5		DEUTSCHE BANK AG LONDON 86.335000	52,122,545.90 USD	4,500,000,000.00 JPY
Sold JPY / Bought USD	OPEN	01 Jul 2011 OPEN	05 Oct 2011		BNP PARIBAS SA 80.800000	111,386,138.61 USD	9,000,000,000.00 JPY

## JAPANESE YEN Total

<b>Local Purchased</b>	<b>Base Purchased</b>	<b>Local Sold</b>	<b>Base Sold</b>
0.00 JPY	0.00 USD	9,000,000,000.00 JPY	107,794,982.96 USD

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July 1, 2011 to July 31, 2011

COMMON D HEDGES

CLIENT MANAGED

FUND: NJDI

View Date: August 10, 2011



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal	Broker Exchange Rate	Amount Purchased	Amount Sold Base Equivalent
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					<b>Base Equivalent</b>		
<b>FX PURCHASED Total</b>		0				0.00	USD
					<b>Base Equivalent</b>		
<b>FX SOLD Total</b>		9				107,794,982.96	USD
					<b>Base Equivalent</b>		
<b>FX CROSSDEAL Total</b>		0				0.00	USD
					<b>Base Equivalent</b>		
<b>FUND Total</b>						107,794,982.96	USD

# FX Forward Activity

by Report Date

*July 1, 2011 to July 31, 2011*

COMMON D EMERGING MORGAN STNLY  
MORGAN STANLEY INVESTMENT MGMT

FUND: NJEA

*View Date: August 10, 2011*



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

by Report Date

*July 1, 2011 to July 31, 2011*

COMMON D EMERGING WELLINGTON  
WELLINGTON MANAGEMENT COMPANY

FUND: NJEM

*View Date: August 10, 2011*



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

Fund Summary by Report Date

*July 1, 2011 to July 31, 2011*

COMMON D DEVELOPED  
NJ DIVISION OF INVESTMENT

FUND: NJBU

*View Date: August 10, 2011*



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

Fund Summary by Report Date

July 1, 2011 to July 31, 2011

COMMON D HEDGES

CLIENT MANAGED

FUND: NJDI

View Date: August 10, 2011



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
JAPANESE YEN	0.00	0.00	9,000,000,000.00	107,794,982.96

		Base Equivalent
FX PURCHASED Total	0	0.00
		Base Equivalent
FX SOLD Total	9	107,794,982.96
		Base Equivalent
FX CROSSDEAL Total	0	0.00
		Base Equivalent
FUND Total		107,794,982.96

# FX Forward Activity

Fund Summary by Report Date

*July 1, 2011 to July 31, 2011*

COMMON D EMERGING MORGAN STNLY  
MORGAN STANLEY INVESTMENT MGMT

FUND: NJEA

*View Date: August 10, 2011*



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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\*\*\*\*\* No Activity for This Fund \*\*\*\*\*



# FX Forward Activity

Fund Summary by Report Date

*July 1, 2011 to July 31, 2011*

COMMON D EMERGING WELLINGTON  
WELLINGTON MANAGEMENT COMPANY

FUND: NJEM

*View Date: August 10, 2011*



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency

Local Purchased

Base Purchased

Local Sold

Base Sold

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*